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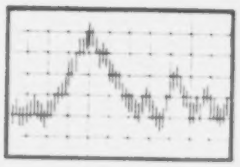

INTERNATIONAL OPEN INTEREST REPORT

MAY 1992

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

INTERNATIONAL OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor, 202–466–5460

OPEN INTEREST	MAY 1991	MAY 1992
Belgian Government Bonds		1,893
BELFOX		1,893
Gold	20	
Gold Options on Actuals	260,341	249,749
US Denominated Live Cattle		585
US$ d. arabica Coffee	223	1,742
US$ d. arabica Coffee Opt.		22
US$ d. robusta Coffee		141
US$ Denominated Cotton	24	
Interest Rate		126,690
Bovespa Stock Index	12,080	19,050
U.S. Dollar Futures	32,066	269,043
U.S. Dollar Opt. on Actuals		
BM&F, Brazil	304,754	667,022
DAX	26,295	53,675
BUND	11,950	46,076
Medium Term Notional Bond (BOBL)		21,190
DAX Options		617,980
BUND Options		8,384
Option on DAX Future		9,804
DTB, Germany	38,245	757,109
Gold Options	11,520	8,993
Dollar/Guilder Options	37,533	31,656
Pound/Sterling/Guilder Options	875	
Dutch Gov't Bond Options	45,259	20,223
EOE Stock Index Options	101,293	126,633
Eurotop 100		267
Major Market Index Options	59,128	102,694
Dutch Top 5 Index	11,039	18,276
EUROPEAN OPTIONS EXCHANGE	266,647	308,742
EOE Stock Index (FTI)	10,038	8,680
Dutch Top 5 Index (FT5)	539	1,030
Eurotop 100 Index (FET)		90
Deliverable Bond (FTO)	2,073	1,290
US Dollar/Guilder (FUS)		717
FINANCIAL FUT. MKT. AMSTERDAM	12,650	11,807

OPEN INTEREST	MAY 1991	MAY 1992
Danish Government Bond 9% 1995		4,385
Danish Government Bond 9% 2000	4,137	10,504
9% 2006 Mortgage Bonds	2,547	445
KFX Stock Index	3,715	6,018
Danish Government Bond 9% 2000 Options	1,934	14,670
KFX Stock Index Options	6,882	12,642
Stock Options	9,880	12,621
GUARANTEE FUND DANISH OPT&FUT	**29,095**	**61,285**
DIBOR	910	1,385
Long Gilt	170	172
Short Gilt	10	150
ISEQ Index Future	11	
IRISH FUTURES & OPTIONS EXCH	**1,101**	**1,707**
Crude Palm Oil	7,025	7,964
Tin	12	0
RBD Palm Olein	0	0
Cocoa	460	0
KUALA LUMPUR COMMODITY EXCH	**7,497**	**7,964**
Financial Times Share Index	28,142	44,276
Three Mth Pound (1/2M)	133,449	223,500
Long Gilt	33,732	76,904
3 Month Ecu	3,938	10,181
Eurodollar	36,437	40,953
US T-Bond	3,681	1,623
Eurotrack 100		18
Euroswiss	15,018	45,132
Eurolira		7,435
Yen Bond		0
Euromark	117,757	295,921
Ecu Bond	2,827	89
Italian Government Bond		32,959
German Government Bund	100,441	110,522
German Government Bund Option	71,721	86,250
Italian Government Bond Option		10,145
Eurodollar Option	5,986	8,349
US T-Bond Option	635	1,532
Long Gilt Option	10,170	33,895
Short Sterling Options	98,308	191,738
FT-SE 100 Option		216,605
Eurotrack Option		5
Equity (individual) Option		557,898
Euromark Options	51,721	207,428
LIFFE, UK	**713,963**	**2,203,358**
High Grade Primary Aluminium	188,967	266,898
Copper - Grade A	157,055	177,952
Standard Lead	15,934	16,070
Primary Nickel	20,515	26,178
Tin	4,712	8,618
Special High Grade Zinc	57,403	108,362
(LME Open Interest - 3rd Wed)		
LONDON METAL EXCHANGE, UK	**444,586**	**604,078**

OPEN INTEREST	MAY 1991	MAY 1992
Gold	150	2
Eurodollar	47,116	58,533
Deutschemark	311	196
Japanese Yen	1,033	194
British Pound	88	68
Nikkei Stock Average	9,895	56,258
High Sulphur Fuel Oil	4,967	5,946
Dubai Crude Oil	50	
Gasoil		0
Euroyen	30,662	98,516
Euromark	724	915
Eurodollar Options	530	1,256
Euroyen Options	11,359	11,182
Nikkei Option		24,669
Deutschemark Options	0	0
Japanese Yen Options	0	0
SIMEX, Singapore	**106,885**	**257,735**
Swiss Market Index	7,143	10,660
ETOP		0
3 Month Euro Swiss Franc	4,328	6,056
5 Year Swiss Franc		6,904
Swiss Market Index Option	150,317	211,100
ETOP Option		0
(SOFFEX Open Interest–3rd Fri)		
SOFFEX, Switzerland	**161,788**	**234,720**
OMX (Index) Options	68,326	65,520
Interest Rate Options	9,424	4,861
GEMx Options	22,560	0
STOCKHOLM OPTIONS EXCHANGE	**100,310**	**70,381**
All Ordinaries Share Price Index	12,232	11,064
Fifty Leaders Share Price Index		20
90 Day Bank Bills	236,103	251,695
3 Year Treasury Bonds	62,905	122,252
10 Year Treasury Bonds	101,619	81,502
Wool (Cash Set)	16	168
Live Cattle (Cash Set)	161	73
All Ordinaries Share Price Index Options	37,416	32,793
Fifty Leaders Share Price Index Options		
90 Day Bank Bill Options	114,905	149,245
3 Year Treasury Bond Options	11,457	44,083
10 Year Treasury Bond Options	76,491	78,895
SYDNEY FUTURES EXCHANGE	**653,305**	**771,790**
TSE 35 Index	1,480	1,938
TSE 35 Options	6,513	12,246
Silver Options	430	242
TORONTO FUTURES EXCHANGE	**8,423**	**14,426**

OPEN INTEREST	MAY 1991	MAY 1992
CAC 40 Stock Index	18,068	33,243
ECU Bond	9,876	13,300
ECU Bond Option	950	5,051
Italian Bond		
Italian Bond Option		
Notional Bond	86,849	171,388
National Bond Options	172,608	136,131
3 Month Pibor	50,503	79,721
3 Month Pibor Option	117,705	159,245
Sugar	11,493	10,672
Potatoe	781	430
Coffee	61	8
MATIF, Paris	**468,894**	**609,189**
MIBOR	9,987	28,112
3 Year Notional Bond	12,861	7,516
5 Year Notional Bond	2,351	870
10 Year Notional Bond		6,571
Spanish Peseta/US Dollar		367
Spanish Peseta/Deutschemark		744
3 Year Notional Bond Options		8,846
10 Year Notional Bond Options		10,700
MIBOR Options		1,050
MEFF RENTA FIJA, Spain	**25,199**	**64,776**
Livestock		3,314
Livestock Options		3,843
MERFOX, Argentina		**7,157**
CAC 40 Index (Short Term) Options	62,385	59,493
CAC 40 Index (Long Term) Options		130,437
MONEP, Paris	**62,385**	**189,930**
Canadian Gov't Bond Options	3,857	2,988
Bankers Acceptance Futures 3 Months	9,869	25,112
Bankers Acceptance Futures 1 Month		1,145
Canadian Gov't Bond Futures	6,019	3,488
Equity Options		101,609
Opt on Canadian Gov't Bond Fut	792	53
MONTREAL EXCHANGE	**20,537**	**134,395**
U.S. Dollar	134	
3 Year Government Stock		
5 Year Government Stock	15,013	8,789
5 Year Government Stock Options	2,608	2,576
10 Year Government Stock		
10 Year Government Stock Option		
90 Day Bank Bill	29,653	27,525
90 Day Bank Bill Options	3,805	9,192
New Zealand Dollar	0	
New Zealand Dollar Options	0	
New Zealand Wool	335	12
New Zealand Wool Options	7	
Forty Index		170
Forty Index Options		136
NEW ZEALAND FUTURES EXCHANGE	**51,555**	**48,400**

OPEN INTEREST	MAY 1991	MAY 1992
Wheat	7,486	10,916
Oats	1,908	4,921
Thunder Bay Barley	5,888	5,275
Western Barley	950	2,551
Rye	1,119	2,005
Flax Seed	4,057	7,555
Canola/Rape Seed	30,137	26,828
Wheat Options		417
Canola Options		4,259
WINNIPEG COMMODITY EXCHANGE	**51,545**	**64,727**
Red Beans	3,813	4,674
Imported Soybeans	20,899	18,810
***HOKKAIDO GRAIN EXCHANGE**	**24,712**	**23,484**
Hang Seng Index	5,133	10,137
Hang Seng Commerce & Industry Sub–Index		1
Hang Seng Properties Sub–Index		1
Hang Seng Finance Sub–Index		1
Hang Seng Utilities Sub–Index		1
3–Month HIBOR	251	1
Soybeans	97	
Sugar	1,274	109
HONG KONG FUTURES EXCHANGE	**6,755**	**10,251**
Red Beans	5,852	6,639
Imported Soybeans	14,562	18,523
***KANMON COMMODITY EXCHANGE**	**20,414**	**25,162**
Red Beans	5,414	6,463
Imported Soybeans	17,695	32,533
***KOBE GRAIN EXCHANGE**	**23,109**	**38,996**
Raw Silk	10,858	6,687
***KOBE RAW SILK EXCHANGE**	**10,858**	**6,687**
Rubber (RSS3)	67,813	48,689
***KOBE RUBBER EXCHANGE**	**67,813**	**48,689**
Dried Cocoon	29,797	23,986
***MAEBASHI DRIED COCOON EXCHANGE**	**29,797**	**23,986**
Red Beans	18,491	28,882
Imported Soybeans	12,210	20,374
***NAGOYA GRAIN & SUGAR EXCHANGE**	**30,701**	**49,256**
Cotton Yarn (40S)	43,646	38,984
Staple Fiber Yarn (Dull)	1,526	963
Wool Yarn	11,495	3,750
***NAGOYA TEXTILE**	**56,667**	**43,697**
Red Beans	74,782	90,039
Imported Soybeans	73,172	95,800
***OSAKA GRAIN EXCHANGE**	**147,954**	**185,839**

OPEN INTEREST	MAY 1991	MAY 1992
Osaka 50 Stock Index	2	
Nikkei Index Futures	219,931	171,981
Nikkei Index Options	107,785	136,355
***OSAKA SECURITIES EXCHANGE**	**327,718**	**308,336**
Raw Sugar	138,222	82,171
***OSAKA SUGAR EXCHANGE**	**138,222**	**82,171**
Staple Fiber Yarn (Dull)		
Wool Yarn	33,867	8,580
Cotton Yarn (20S)	16,919	21,383
Cotton Yarn (40S)	20,933	24,814
***OSAKA TEXTILE**	**71,719**	**54,777**
Gold	342,920	267,323
Silver	90,142	20,943
Platinum	345,945	282,560
Rubber	98,690	111,281
Cotton Yarn	74,305	83,494
Woolen Yarn	6,594	942
***TOKYO COMMODITY EXCH INDUSTRY**	**958,596**	**766,543**
American Soybeans	251,445	312,307
Chinese Soybeans	9	0
Red Beans	162,049	175,584
Corn		24,966
American Soybean Options		3,713
***TOKYO GRAIN EXCHANGE**	**413,503**	**516,570**
3 Month Euroyen	301,158	363,964
3 Month Eurodollar	40	
U.S. Dollar–Japanese Yen	1,347	3,652
Japanese Yen	0	
Euroyen Options		42,405
***TOKYO INTL. FINANCIAL FUT EXCH**	**302,545**	**410,021**
Yen Gov't Bond (10 Yr)	148,572	148,681
Yen Gov't Bond (20 Yr)	294	91
US T–Bond	860	1,000
TOPIX Stock Index	43,181	20,584
TOPIX Stock Index Option	1,563	20
Yen Gov't Bond (10 Yr) Options	27,564	19,688
***TOKYO STOCK EXCHANGE**	**222,034**	**190,064**
Raw Sugar	344,348	189,680
***TOKYO SUGAR EXCHANGE**	**344,348**	**189,680**
Dried Cocoon	33,786	24,518
***TOYOHASHI DRIED COCOON EXCH**	**33,786**	**24,518**
Raw Silk	15,160	12,894
***YOKOHAMA RAW SILK EXCHANGE**	**15,160**	**12,894**

*EXCHANGE LOCATED IN JAPAN

All information provided by exchanges at FIA's request